

Fig. 1A

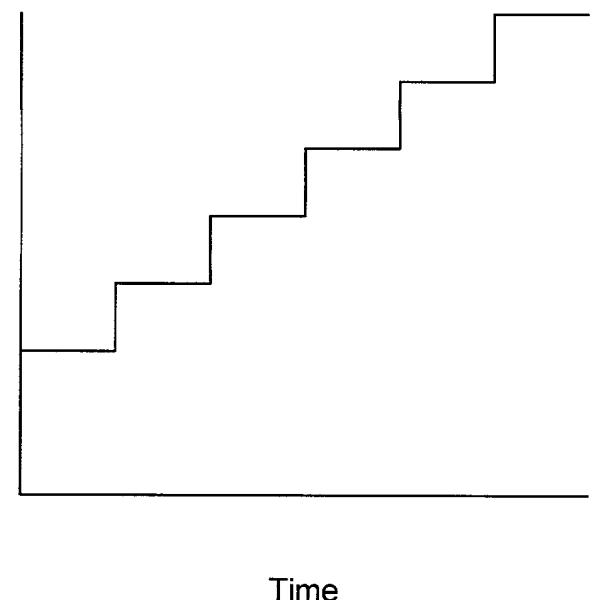
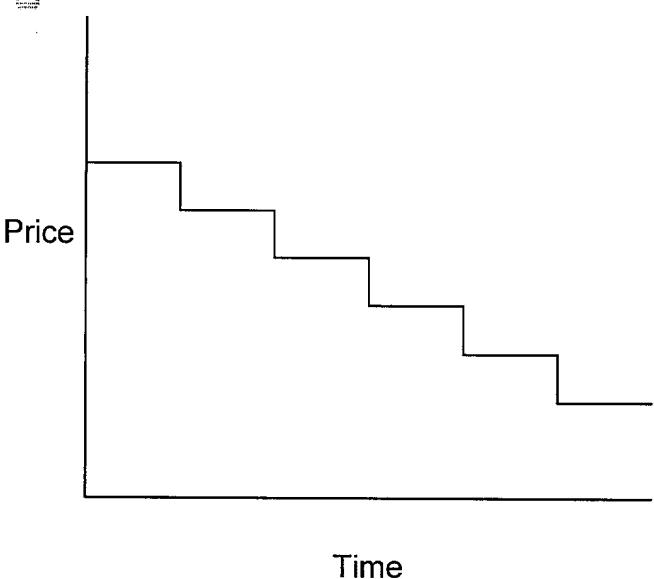
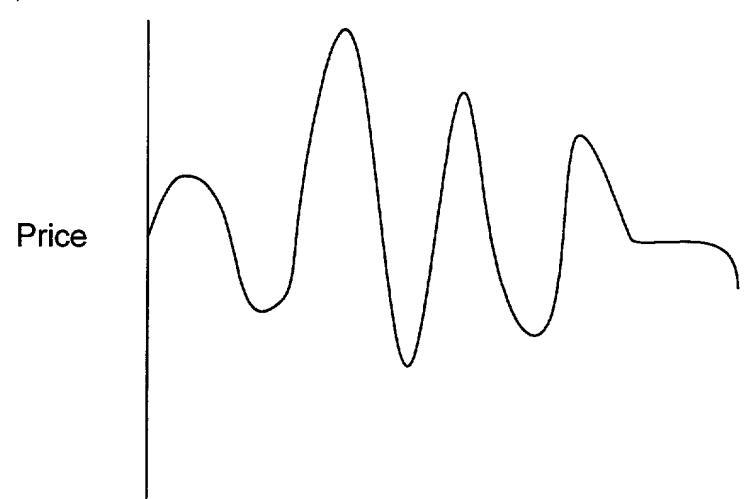


Fig. 1B



Time



Time

Fig. 1C

Fig. 1D

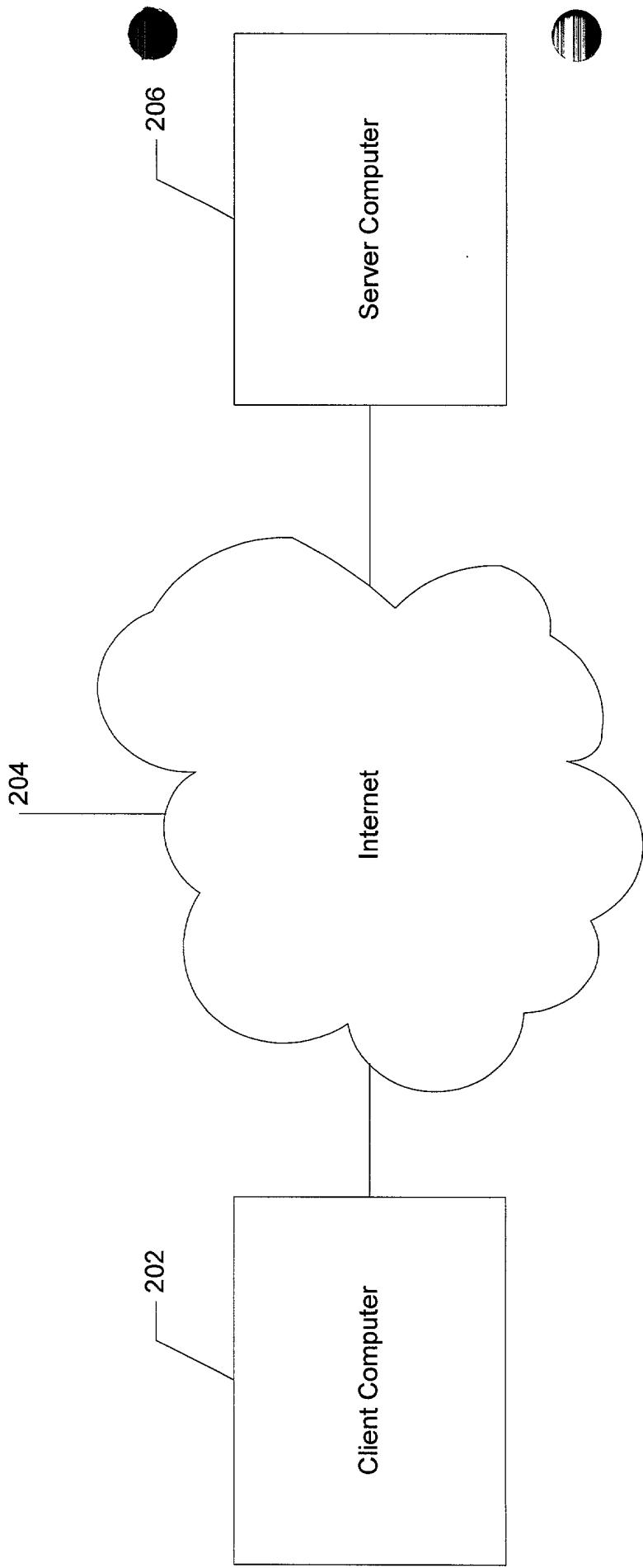


Fig. 2

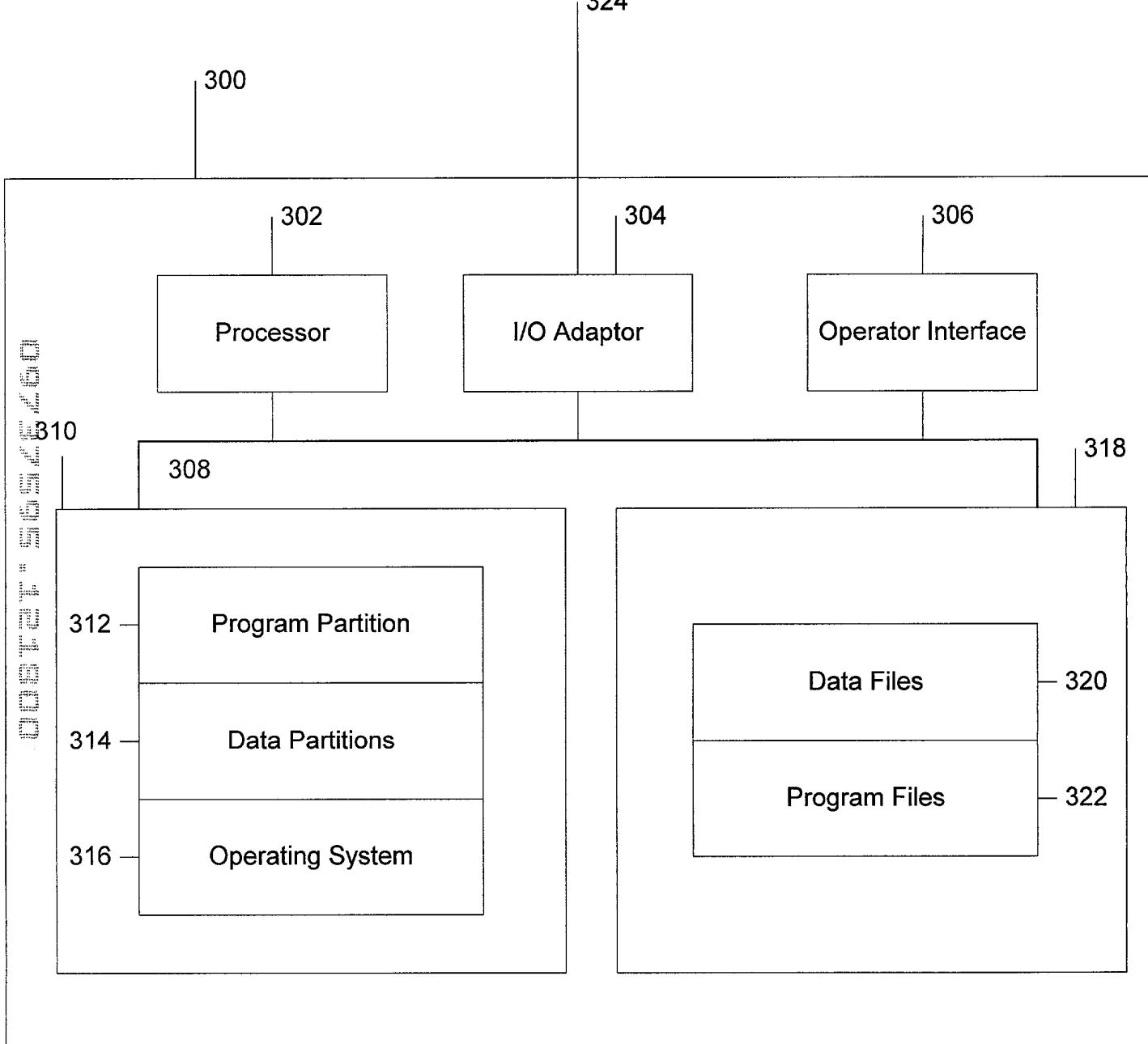


Fig. 3

Trading Pit's data structures

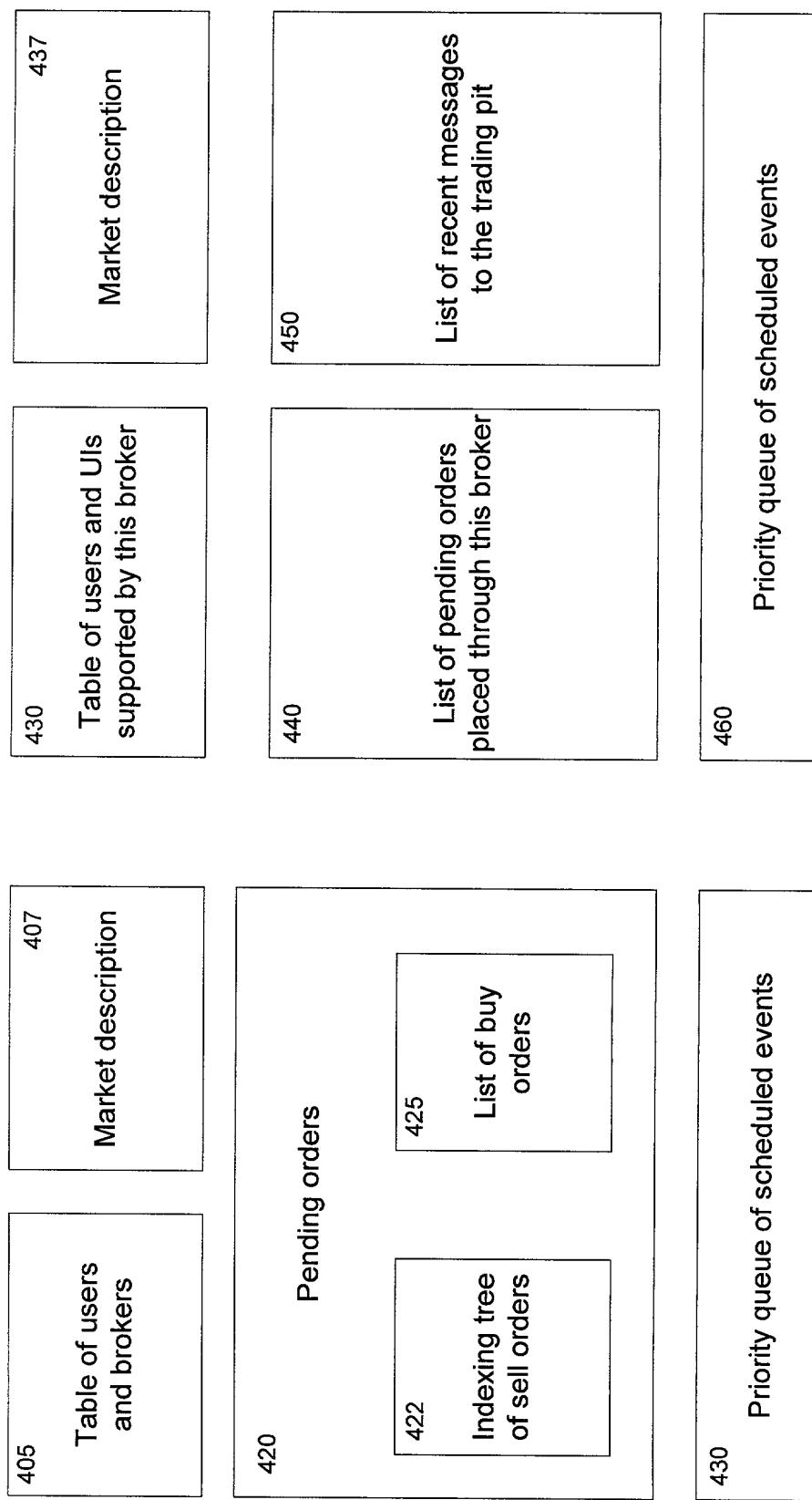


Fig. 4A

Broker's data structures

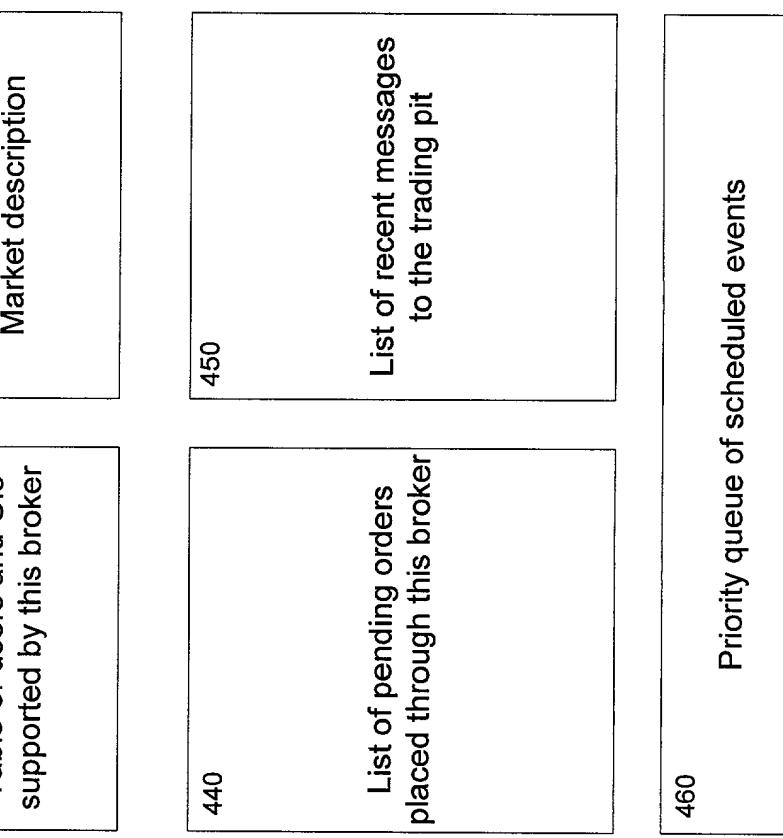
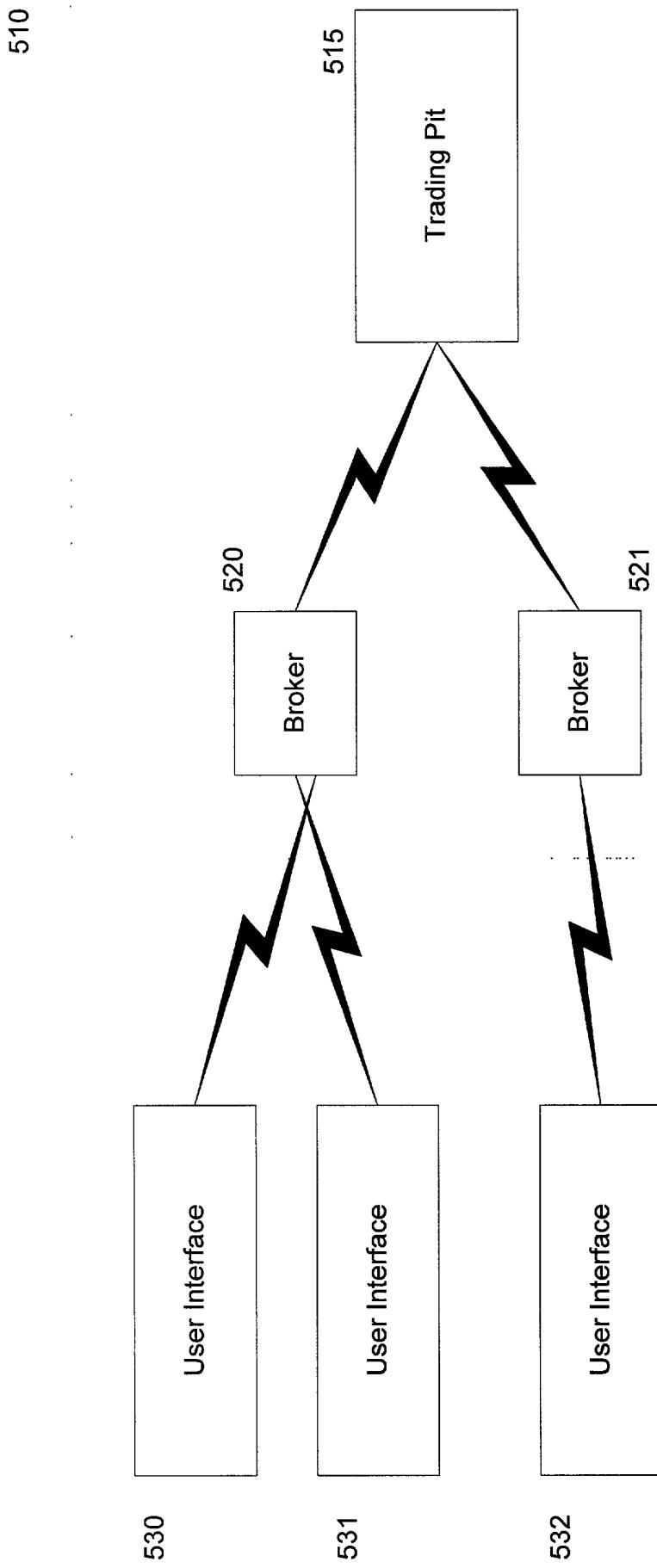


Fig. 4B

Fig. 5

Matcher Engine



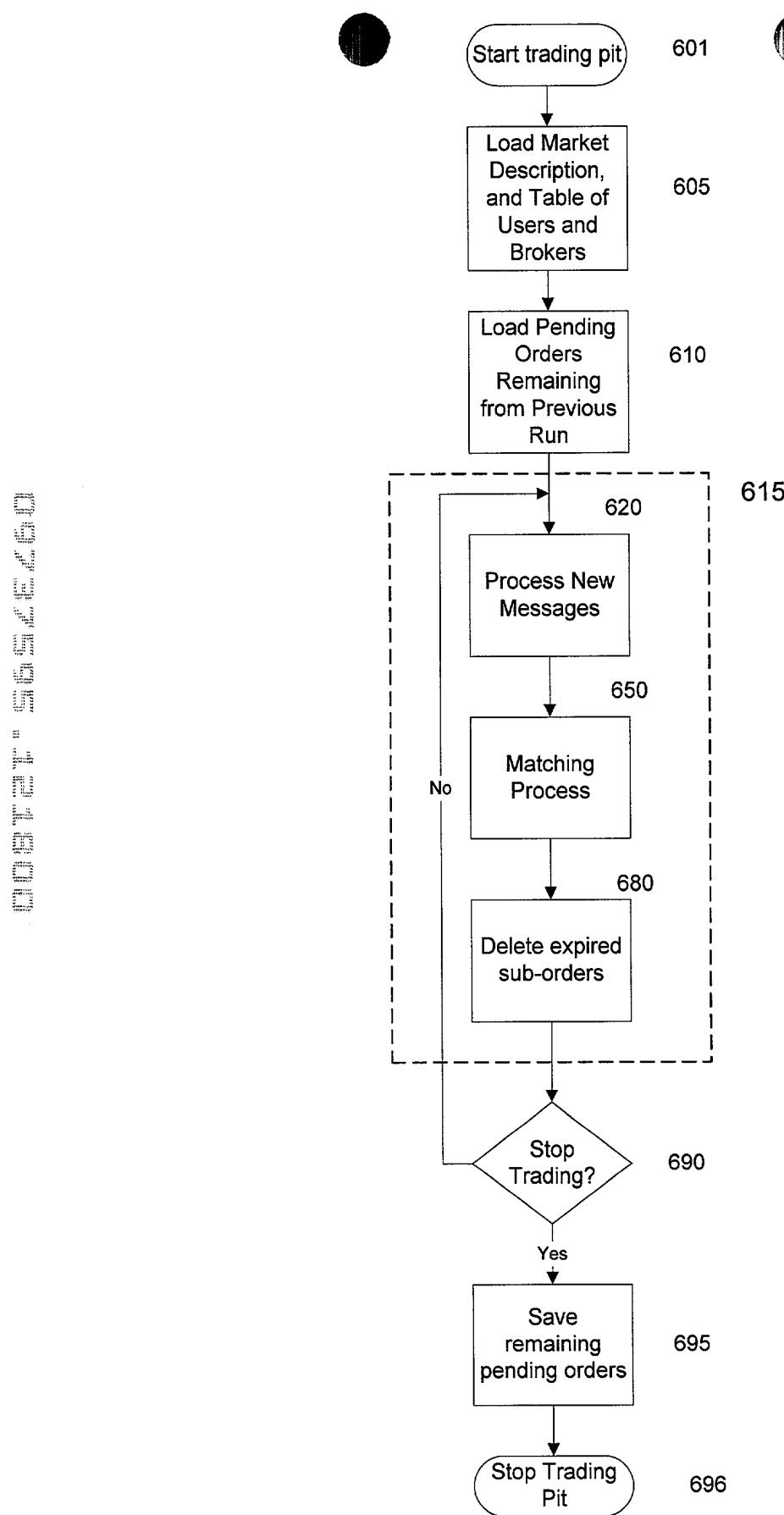


Fig. 6

Fig. 7

620

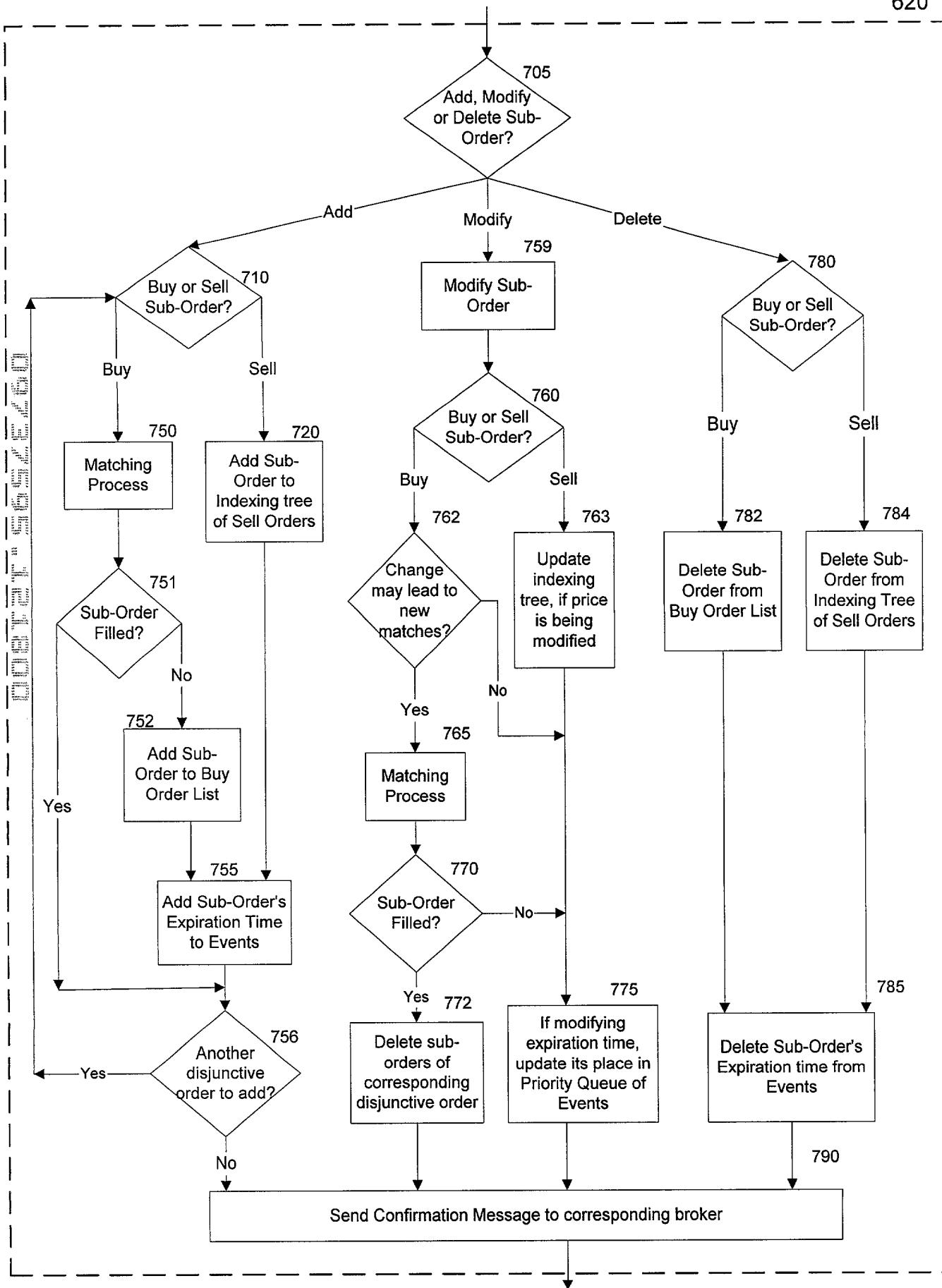
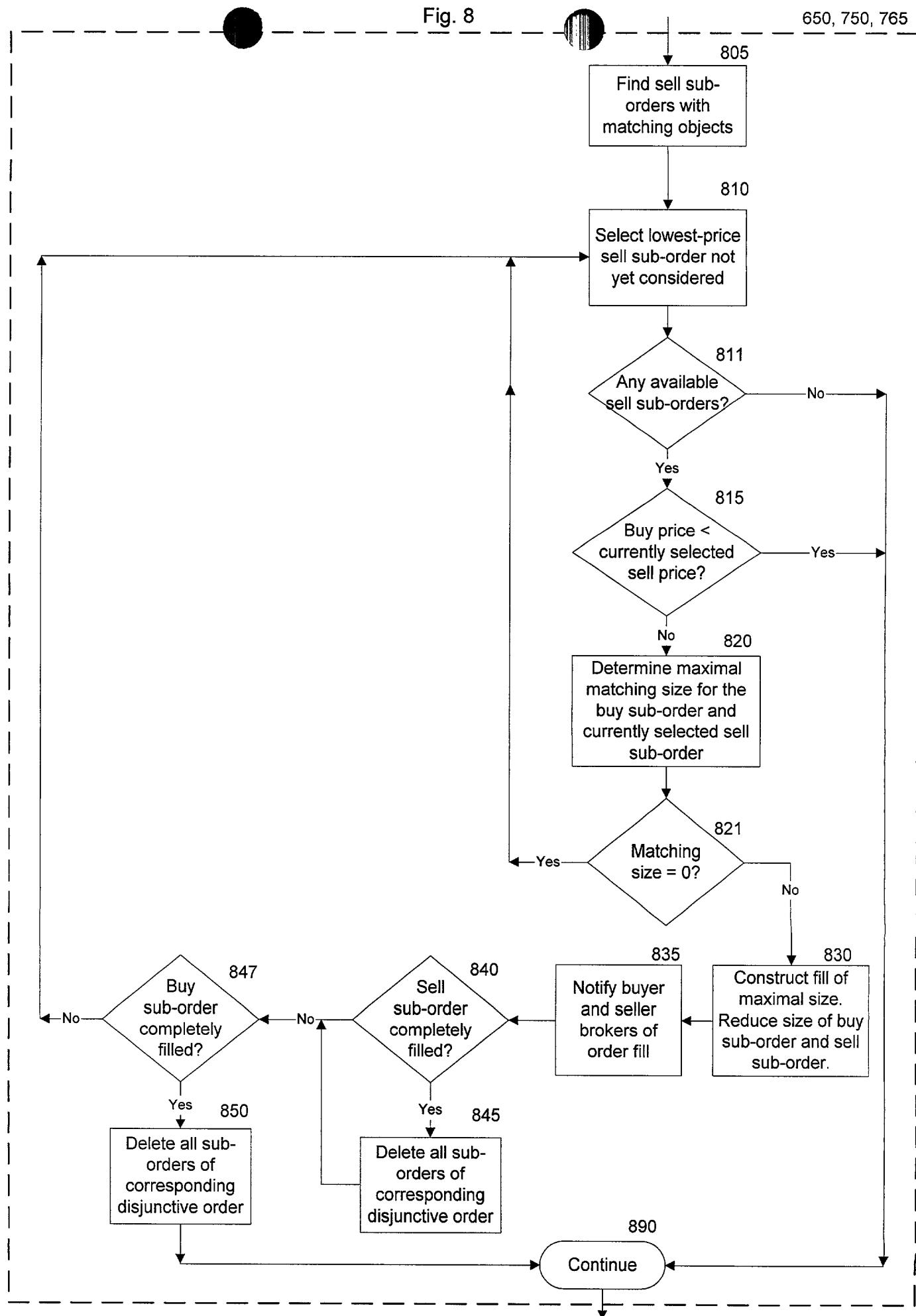


Fig. 8

650, 750, 765



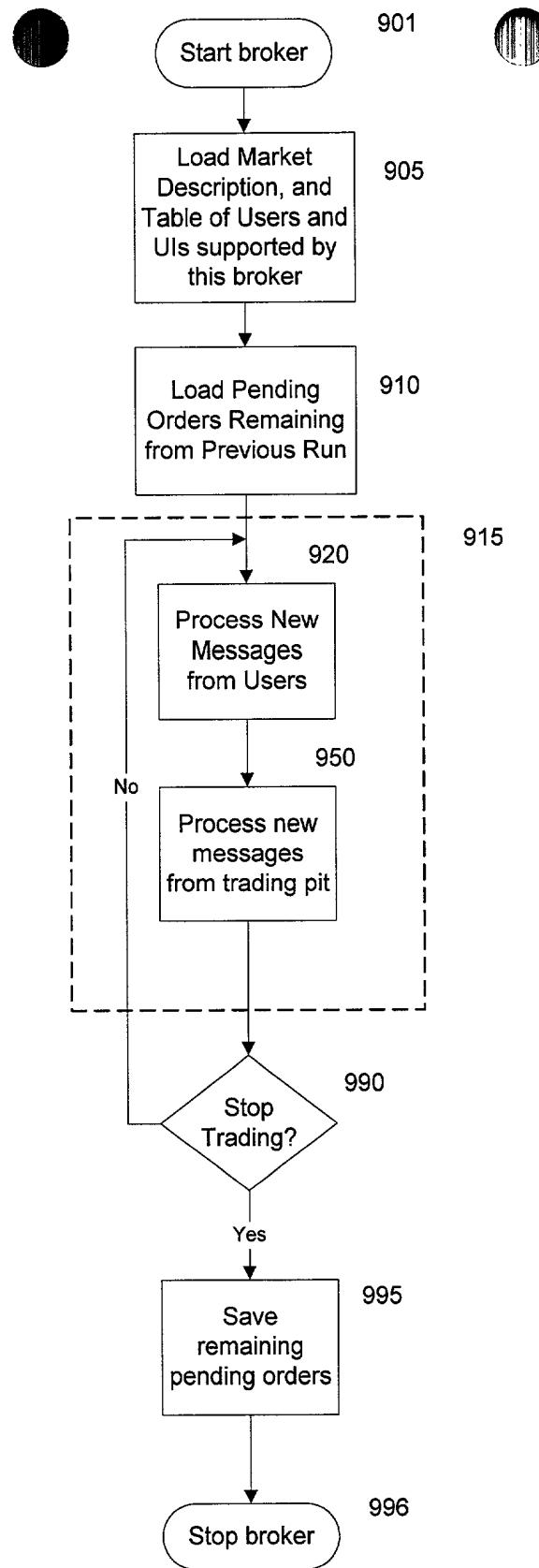


Fig. 9

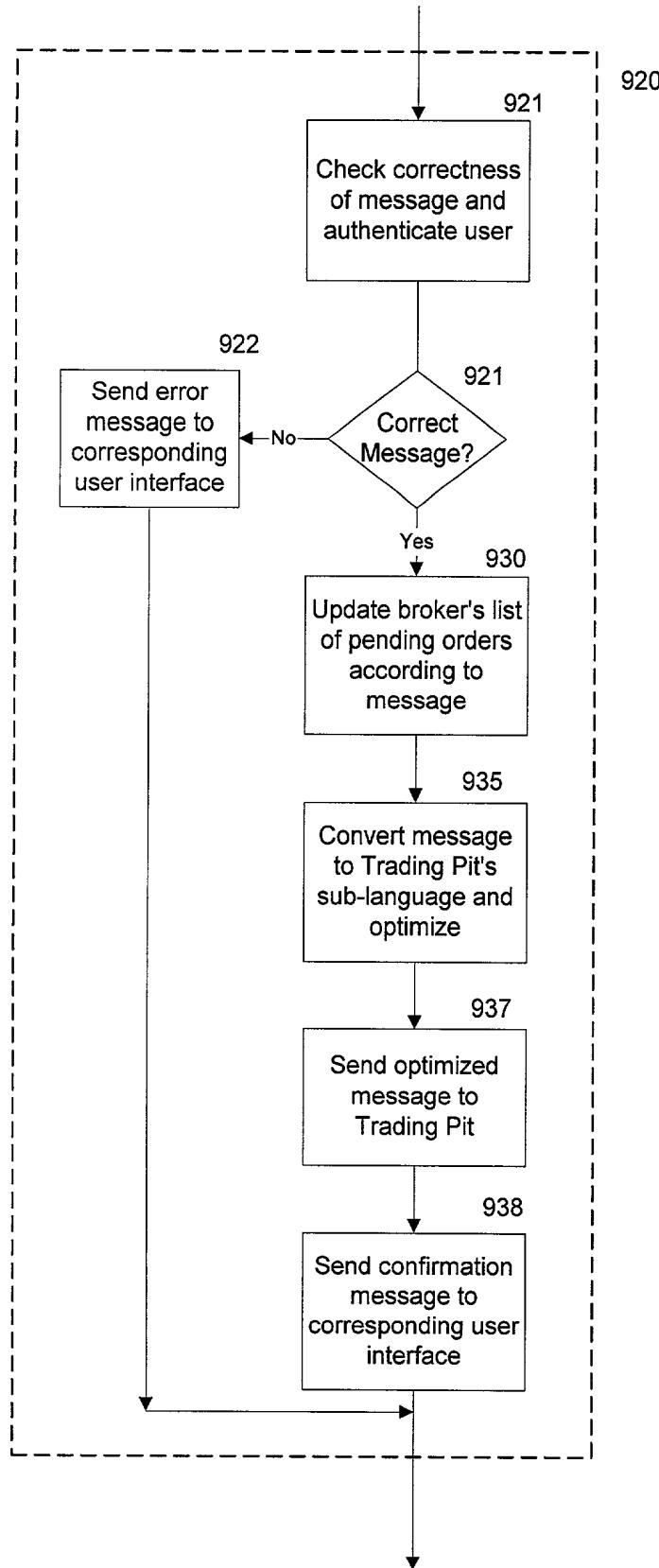


Fig. 10

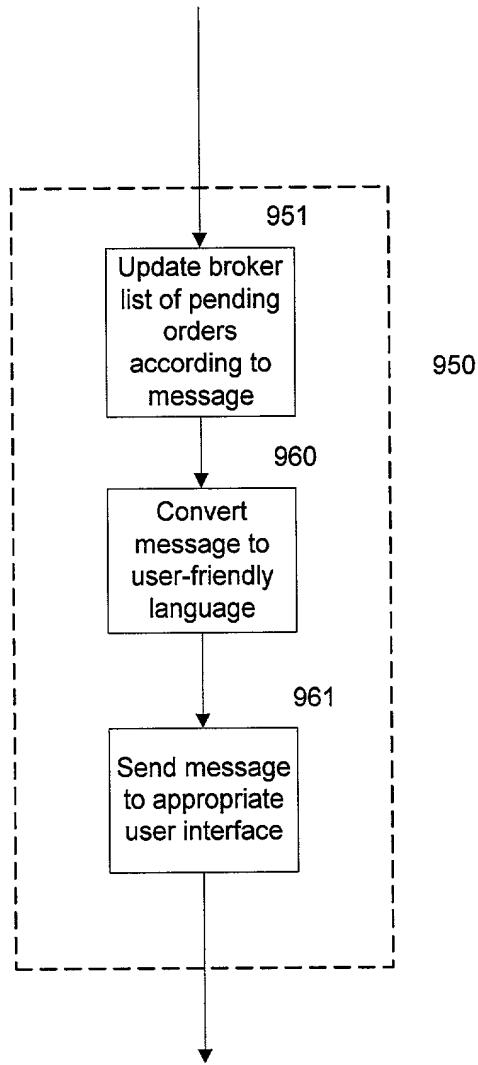


Fig. 11

Fig. 12

